

*Invariant Signatures
for Recognition
and Symmetry*

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Object Recognition

Goal: recognize when two visual objects are equivalent

$$g: \mathcal{O} \longmapsto \widetilde{\mathcal{O}}$$

Symmetry

Goal: find all self-equivalences of a visual object

$$g: \mathcal{O} \longmapsto \mathcal{O}$$

Equivalence, Symmetry & Groups

Basic fact:

Equivalence and symmetry transformations

$$g: \mathcal{O} \longmapsto \widetilde{\mathcal{O}}$$

belong to a group:

$$g \in G$$

.

Computer Vision Groups

Euclidean

Preserves lengths and angles

Translations

Rotations

Reflections

Similarity

Preserves length ratios

Euclidean + Scaling

Equi-affine

Preserves area (volume)

$$\mathbf{x} \mapsto A\mathbf{x} + b, \quad \det A = 1$$

Affine

Preserves area (volume) ratios

Equi-affine + Scaling

Projective

Preserves cross-ratios

$$(x, y) \longmapsto \left(\frac{ax + by + c}{gx + hy + j}, \frac{dx + ey + f}{gx + hy + j} \right)$$

$$\det A = \det \begin{pmatrix} a & b & c \\ d & e & f \\ g & h & j \end{pmatrix} = 1$$

Camera Rotations

Projective orthogonal transformations:

$$A = \begin{pmatrix} a & b & c \\ d & e & f \\ g & h & j \end{pmatrix} \in \text{SO}(3)$$

Video Groups

$$(x, y, t) \longmapsto (\tilde{x}, \tilde{y}, \tilde{t})$$

e.g. Galilean boosts (motion tracking)

$$(x, y, t) \longmapsto (x + at, y + bt, t)$$

Complications

- Occlusion
- Ducks \approx rabbits — Åström
- Outlines of 3D objects
- Bending, warping, etc.
— pseudo-groups
- Thatcher illusion

Mathematical Setting

Ambient space:

$$M = \mathbb{R}^n, \quad n = 2, 3, \dots \quad (\text{manifold})$$

Object:

$$N \subset M \quad \text{submanifold}$$

Equivalences:

$$G \quad \text{finite-dimensional Lie group} \\ \text{acting on } M$$

Basic equivalence problem:

$$S \approx \bar{S} \quad \iff \quad \bar{S} = g \cdot S \quad \text{for } g \in G$$

Symmetry (isotropy) subgroup:

$$G_S = \{ g \in G \mid g \cdot S = S \} \subset G$$

Equivalence & Signature

Cartan's main idea:

The equivalence and symmetry properties of submanifolds are entirely prescribed by their differential invariants.

Examples of Differential Invariants

Euclidean plane curves: $C \subset \mathbb{R}^2$ ($y = u(x)$)

$$\kappa = \frac{u_{xx}}{(1 + u_x^2)^{3/2}} \quad \text{— Euclidean curvature}$$

$\kappa_s, \kappa_{ss}, \dots$ — derivatives w.r.t. arc length
 $ds = \sqrt{1 + u_x^2} \, dx$

Euclidean space curves: $C \subset \mathbb{R}^3$

$\kappa, \kappa_s, \kappa_{ss}, \dots$ — curvature

$\tau, \tau_s, \tau_{ss}, \dots$ — torsion

Equi-affine plane curves: $C \subset \mathbb{R}^2$

$$\kappa = \frac{5u_{xx}u_{xxxx} - 3u_{xxx}^2}{9u_{xx}^{8/3}} \quad \text{— equi-affine curvature}$$

$\kappa_s, \kappa_{ss}, \dots$ — derivatives w.r.t.
equi-affine arc length $ds = \sqrt[3]{u_{xx}} \, dx$

Projective plane curves: $C \subset \mathbb{RP}^2$

$\kappa = F(u^{(7)})$ — projective curvature

$\kappa_s, \kappa_{ss}, \dots$ — derivatives w.r.t. the
projective arc length $ds = P(u^{(5)}) dx$

Euclidean surfaces: $S \subset \mathbb{R}^3$

K, H — Gauss and mean curvature

$K_{,1}, K_{,2}, H_{,1}, H_{,2}, K_{,1,1}, \dots$ — invariant
derivatives w.r.t. the Frenet coframe ω_1, ω_2

Equi-affine surfaces: $S \subset \mathbb{R}^3$

T — Pick invariant

$K_{,1}, K_{,2}, H_{,1}, H_{,2}, K_{,1,1}, \dots$ — invariant
derivatives w.r.t. the equi-affine coframe ω_1, ω_2

The Basis Theorem

Theorem. For “any” group G acting on p -dimensional submanifolds $N \subset M$, there exists a finite generating set of differential invariants I_1, \dots, I_k and invariant differential operators $\mathcal{D}_1, \dots, \mathcal{D}_p$, so that every differential invariant

$$I = F(\dots, \mathcal{D}_J I_\kappa, \dots)$$

can be locally expressed as a function of the generating invariants and their invariant derivatives:

$$\mathcal{D}_J I_\kappa = \mathcal{D}_{j_1} \mathcal{D}_{j_2} \cdots \mathcal{D}_{j_i} I_\kappa$$

- Tresse
- Ovsiannikov, O $\dim < \infty$
- Kumpera, O–Pohjanpelto $\dim = \infty$

The Algebra of Differential Invariants

\implies Curves (one-dimensional submanifolds) are well understood: $k = \dim M - 1$; no syzygies. (M. Green)

For higher dimensional submanifolds (surfaces):

- The number of generating differential invariants is difficult to predict in advance.
- The invariant differential operators $\mathcal{D}_1, \dots, \mathcal{D}_p$ do not commute.
- The differentiated invariants may be subject to certain functional relations or syzygies

$$S(\dots, \mathcal{D}_J I_\kappa, \dots) \equiv 0.$$

Ex: the Codazzi equation relating derivatives of the Gauss and mean curvatures of a Euclidean surface.

Moving Frames

(Advertisement)

★ ★ The method of moving frames (Cartan),
especially as extended and generalized
by O–Fels–Kogan–Pohjanpelto– . . .
provides a completely constructive calculus
for finding the differential invariants,
invariant differential forms and differential
operators, commutators, recurrence formulae,
syzygies, signatures, invariant variational
problems, etc. ★ ★

Equivalence and Invariants

- Equivalent submanifolds $N \approx \tilde{N}$ have the same invariants: $I = \tilde{I}$.

However, unless an invariant is constant

$$\text{e.g.} \quad \kappa = 2 \quad \iff \quad \tilde{\kappa} = 2$$

\implies Constant curvature submanifolds

it carries little information in isolation, since equivalence maps can drastically alter its dependence on the submanifold coordinates.

$$\text{e.g.} \quad \kappa = x^3 \quad \text{versus} \quad \tilde{\kappa} = \sinh x$$

However, a *syzygy*

$$I_k(x) = \Phi(I_1(x), \dots, I_{k-1}(x))$$

among multiple invariants *is* intrinsic

$$\text{e.g.} \quad \tau = \kappa^3 - 1 \quad \iff \quad \tilde{\tau} = \tilde{\kappa}^3 - 1$$

Equivalence & Syzygies

Theorem. (Cartan)

Two submanifolds are (locally) equivalent if and only if they have the same syzygies among *all* their differential invariants.

- Universal syzygies — Codazzi
- Distinguishing syzygies.

Proof:

Cartan's technique of the graph:

Construct the graph of the equivalence map as the solution to a (Frobenius) integrable differential system, which can be integrated by solving ordinary differential equations.

Finiteness of Syzygies

★ ★ Higher order syzygies are consequences of a finite number of the lowest order syzygies.

Example. If

$$\kappa_s = H(\kappa)$$

then

$$\begin{aligned}\kappa_{ss} &= \frac{d}{ds} H(\kappa) \\ &= H'(\kappa) \kappa_s \\ &= H'(\kappa) H(\kappa)\end{aligned}$$

Thus, for Euclidean (or equi-affine or projective or ...) plane curves we need only know a single syzygy between κ and κ_s in order to establish equivalence!

The Signature Map

The generating syzygies are encoded by the *signature map*

$$\Sigma : N \longrightarrow \mathcal{S}$$

parametrized by the fundamental differential invariants:

$$\Sigma(x) = (I_1(x), \dots, I_m(x)) \quad \text{for} \quad x \in N.$$

We call

$$\mathcal{S} = \text{Im } \Sigma$$

the *signature* subset (or submanifold) of N .

The Signature Theorem

Theorem. Two submanifolds are equivalent

$$\bar{N} = g \cdot N$$

if and only if their signatures are identical

$$\mathcal{S} = \bar{\mathcal{S}}$$

Differential Invariant Signatures

Plane Curves:

The *signature curve* $\mathcal{S} \subset \mathbb{R}^2$ of a plane curve $\mathcal{C} \subset \mathbb{R}^2$ is parametrized by the first two differential invariants κ and κ_s :

$$\mathcal{S} = \left\{ \left(\kappa, \frac{d\kappa}{ds} \right) \right\} \subset \mathbb{R}^2$$

Theorem. Two curves \mathcal{C} and $\bar{\mathcal{C}}$ are equivalent

$$\bar{\mathcal{C}} = g \cdot \mathcal{C}$$

if and only if their signature curves are identical

$$\bar{\mathcal{S}} = \mathcal{S}$$

More Differential Invariant Signatures

Space Curves:

The *signature curve* of a space curve $\mathcal{C} \subset \mathbb{R}^3$ is parametrized by

$$\mathcal{S} = \left\{ \left(\kappa, \frac{d\kappa}{ds}, \tau \right) \right\} \subset \mathbb{R}^3$$

\implies DNA recognition (Shakiban)

Euclidean Surfaces:

The *signature surface* of a (generic) surface $N \subset \mathbb{R}^3$ under the Euclidean group is parametrized by

$$\mathcal{S} = \left\{ \left(K, H, K_{,1}, K_{,2} \right) \right\} \subset \mathbb{R}^4$$

\implies umbilic points

Advantages of the Signature

- Completely local
- Applies to curves, surfaces and
higher dimensional submanifolds
- Symmetries and approximate symmetries
- Occulsions and reconstruction

Symmetry Groups

Symmetry subgroup of a submanifold:

$$G_N = \{ g \in G \mid g \cdot N = N \} \subset G$$

Theorem. The dimension of the symmetry group of a (regular) submanifold equals the codimension of its signature:

$$\dim G_N = \dim N - \dim \mathcal{S}$$

Corollary.

$$0 \leq \dim G_N \leq p = \dim N$$

\implies Only totally singular submanifolds can have larger symmetry groups!

Maximally Symmetric Submanifolds

Theorem. The following are equivalent:

- The submanifold N has a p -dimensional symmetry group
- The signature \mathcal{S} degenerates to a point:

$$\dim \mathcal{S} = 0$$

- The submanifold has all constant differential invariants
- $N = H \cdot \{z_0\}$ is the orbit of a p -dimensional subgroup $H \subset G$

\implies In Euclidean geometry, these are the circles, straight lines, spheres & planes.

\implies In equi-affine plane geometry, these are the conic sections.

Discrete Symmetries

Definition. The *index* of a submanifold N equals the number of points in \mathcal{C} which map to a generic point of its signature \mathcal{S} :

$$\iota_N = \min \left\{ \# \Sigma^{-1}\{w\} \mid w \in \mathcal{S} \right\}$$

\implies Self-intersections

Theorem. The number of symmetries of N equals its index:

$$\# G_N = \iota_N$$

\implies Approximate symmetries

Signature Metrics

- Hausdorff
- Monge–Kantorovich transport metric
- Electrostatic repulsion
- Latent semantic analysis (Shakiban)
- Histograms (Kemper–Boutin)
- Geodesic distance
- Diffusion metric
- Gromov–Hausdorff

Noise Reduction

The key objection to the differential invariant signature is its dependence on (high order) derivatives, and hence sensitivity to noise.

Noise Reduction Strategy #1: Smoothing

Apply (group-invariant) smoothing to the object.

Curvature flows:

$$C_t = -\kappa \mathbf{n}$$

$$u_t = -\frac{u_{xx}}{1 + u_x^2}$$

\implies *Hamilton-Gage-Grayson*

Noise Reduction Strategy #2: Use lower order invariants to construct a signature.

Joint Invariants

A *joint invariant* is an invariant of the k -fold Cartesian product action of G on $M \times \cdots \times M$:

$$I(g \cdot z_1, \dots, g \cdot z_k) = I(z_1, \dots, z_k)$$

A *joint differential invariant* or *semi-differential invariant* is an invariant depending on the derivatives at several points $z_1, \dots, z_k \in N$ on the submanifold:

$$I(g \cdot z_1^{(n)}, \dots, g \cdot z_k^{(n)}) = I(z_1^{(n)}, \dots, z_k^{(n)})$$

Joint Euclidean Invariants

Theorem. Every joint Euclidean invariant is a function of the interpoint distances

$$d(z_i, z_j) = \|z_i - z_j\|$$

Joint Equi–Affine Invariants

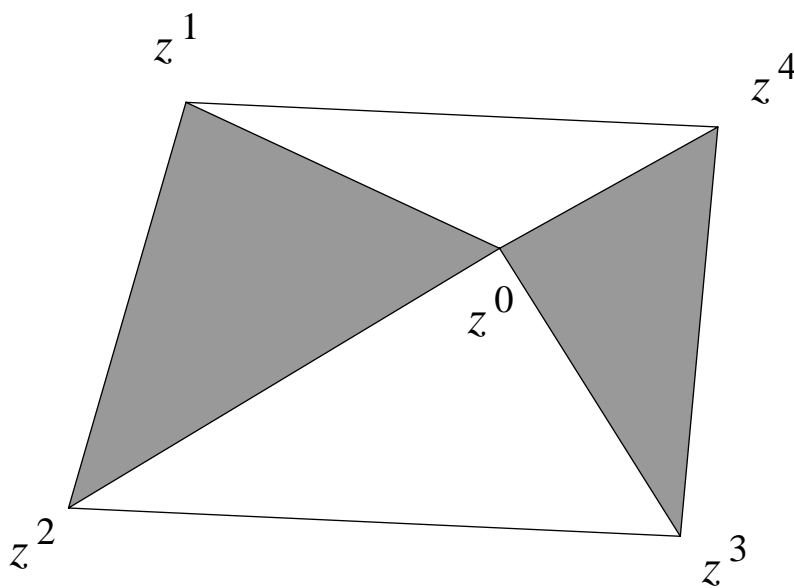
Theorem. Every joint planar equi–affine invariant is a function of the triangular areas

$$[i\ j\ k] = \frac{1}{2} (z_i - z_j) \wedge (z_i - z_k)$$

Joint Projective Invariants

Theorem. Every joint projective invariant is a function of the planar cross-ratios

$$C(z_i, z_j, z_k, z_l, z_m) = \frac{AB}{CD}$$



Euclidean Joint Differential Invariants

— Planar Curves

- One-point

⇒ curvature

$$\kappa = \frac{\dot{z} \wedge \ddot{z}}{\|\dot{z}\|^3}$$

- Two-point

⇒ distances $\|z_1 - z_0\|$

⇒ tangent angles $\phi^k = \angle(z_1 - z_0, \dot{z}_k)$

Equi-Affine Joint Differential Invariants — Planar Curves

- One-point

⇒ affine curvature

$$\begin{aligned}\kappa &= \frac{(z_t \wedge z_{tttt}) + 4(z_{tt} \wedge z_{ttt})}{3(z_t \wedge z_{tt})^{5/3}} - \frac{5(z_t \wedge z_{ttt})^2}{9(z_t \wedge z_{tt})^{8/3}} \\ &= z_s \wedge z_{ss}\end{aligned}$$

- Two-point

⇒ tangent triangle area ratio

$$\frac{\dot{z}_0 \wedge \ddot{z}_0}{[(z_1 - z_0) \wedge \dot{z}_0]^3} = \frac{[\dot{0} \ddot{0}]}{[0 \ 1 \ \dot{0}]^3}$$

- Three-point

⇒ triangle area

$$\frac{1}{2}(z_1 - z_0) \wedge (z_2 - z_0) = \frac{1}{2}[0 \ 1 \ 2]$$

Projective Joint Differential Invariants — Planar Curves

- One-point

⇒ projective curvature

$$\kappa = \dots$$

- Two-point

⇒ tangent triangle area ratio

$$\frac{[0 \ 1 \ \dot{0}]^3 [\dot{1} \ \ddot{1}]}{[0 \ 1 \ \dot{1}]^3 [\dot{0} \ \ddot{0}]}$$

- Three-point

⇒ tangent triangle ratio

$$\frac{[0 \ 2 \ \dot{0}] [0 \ 1 \ \dot{1}] [1 \ 2 \ \dot{2}]}{[0 \ 1 \ \dot{0}] [1 \ 2 \ \dot{1}] [0 \ 2 \ \dot{2}]}$$

- Four-point

⇒ area cross-ratio

$$\frac{[0 \ 1 \ 2] [0 \ 3 \ 4]}{[0 \ 1 \ 3] [0 \ 2 \ 4]}$$

Joint Euclidean Signature

For the Euclidean group $G = \text{SE}(2)$ acting on curves $\mathcal{C} \subset \mathbb{R}^2$ (or \mathbb{R}^3) we need at least four points

$$z_0, z_1, z_2, z_3 \in \mathcal{C}$$

Joint invariants:

$$a = \|z_1 - z_0\| \quad b = \|z_2 - z_0\| \quad c = \|z_3 - z_0\|$$

$$d = \|z_2 - z_1\| \quad e = \|z_3 - z_1\| \quad f = \|z_3 - z_2\|$$

\implies six functions of four variables

Joint Signature: $\Sigma: \mathcal{C}^{\times 4} \longrightarrow \mathcal{S} \subset \mathbb{R}^6$

$\dim \mathcal{S} = 4 \implies$ two syzygies

$$\Phi_1(a, b, c, d, e, f) = 0$$

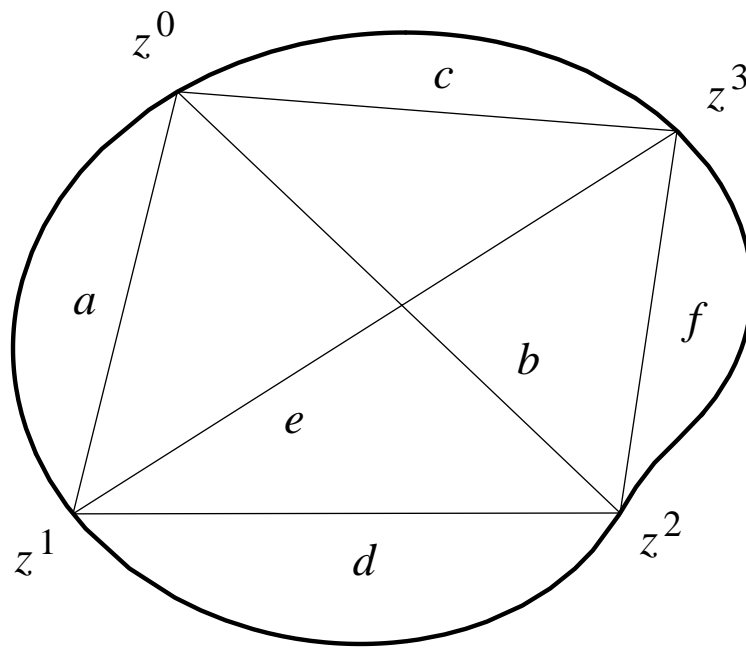
$$\Phi_2(a, b, c, d, e, f) = 0$$

Universal Cayley–Menger syzygy:

$$\det \begin{vmatrix} 2a^2 & a^2 + b^2 - d^2 & a^2 + c^2 - e^2 \\ a^2 + b^2 - d^2 & 2b^2 & b^2 + c^2 - f^2 \\ a^2 + c^2 - e^2 & b^2 + c^2 - f^2 & 2c^2 \end{vmatrix} = 0$$

$$\iff \mathcal{C} \subset \mathbb{R}^2$$

The Euclidean joint invariant signature encodes the distance matrix!

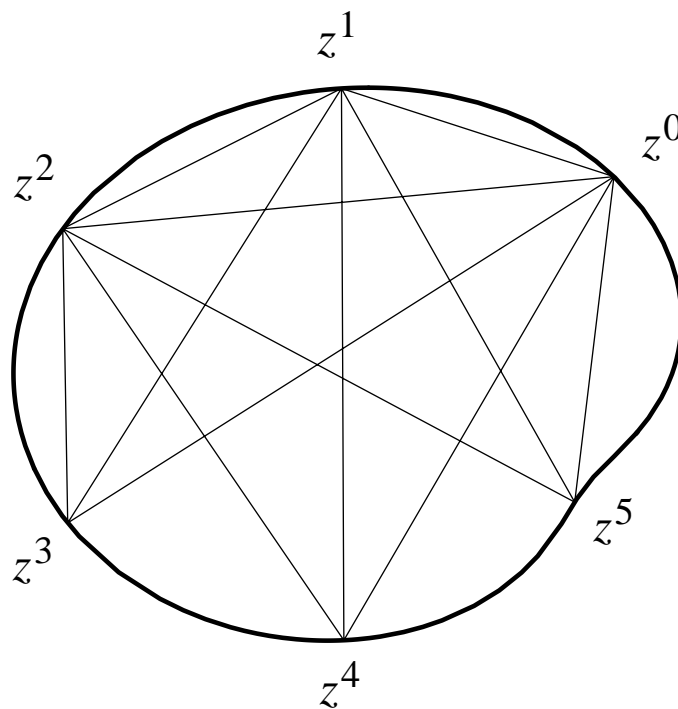


Four-Point Euclidean Joint Signature

Joint Equi-Affine Signature

Requires 7 triangular areas:

$[0\ 1\ 2], [0\ 1\ 3], [0\ 1\ 4], [0\ 1\ 5], [0\ 2\ 3], [0\ 2\ 4], [0\ 2\ 5]$



Joint Invariant Signatures

- The joint invariant signature subsumes other signatures, but resides in a higher dimensional space and contains a lot of redundant information.
- Identification of landmarks can significantly reduce the redundancies (Boutin)
- It includes the differential invariant signature and semi-differential invariant signatures as its “coalescent boundaries”.
- Invariant numerical approximations to differential invariants and semi-differential invariants are constructed (using moving frames) near these coalescent boundaries.

Histograms

Theorem. (Boutin–Kemper)

All point configurations

$$(z_1, \dots, z_n) \in M^{\times n} \setminus V$$

lying outside a certain algebraic subvariety V are uniquely determined by their Euclidean distance histograms.

Invariant Numerical Approximations

G — Lie group acting on M

Basic Idea:

Every invariant finite difference approximation to a differential invariant must be expressible in terms of the joint invariants of the transformation group.

Differential Invariant

$$I(g^{(n)} \cdot z^{(n)}) = I(z^{(n)})$$

Joint Invariant

$$J(g \cdot z_0, \dots, g \cdot z_k) = J(z_0, \dots, z_k)$$

Semi-differential invariant =

Joint differential invariant

★ ★ *Approximate differential invariants by joint invariants*

Euclidean Invariants

Joint Euclidean invariant:

$$\mathbf{d}(z, w) = \|z - w\|$$

Euclidean curvature:

$$\kappa = \frac{u_{xx}}{(1 + u_x^2)^{3/2}}$$

Euclidean arc length:

$$ds = \sqrt{1 + u_x^2} dx$$

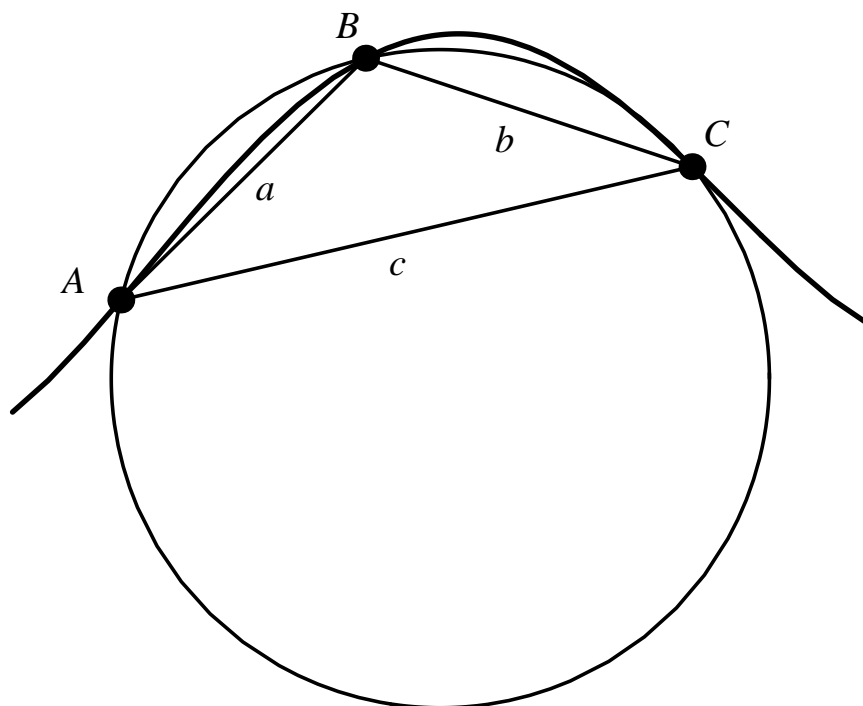
Higher order differential invariants:

$$\kappa_s = \frac{d\kappa}{ds} \quad \kappa_{ss} = \frac{d^2\kappa}{ds^2} \quad \dots$$

Euclidean-invariant differential equation:

$$F(\kappa, \kappa_s, \kappa_{ss}, \dots) = 0$$

Numerical approximation to curvature



Heron's formula

$$\tilde{\kappa}(A, B, C) = 4 \frac{\Delta}{abc} = 4 \frac{\sqrt{s(s-a)(s-b)(s-c)}}{abc}$$

$$s = \frac{a+b+c}{2} \quad \text{--- semi-perimeter}$$

Higher order invariants

$$\kappa_s = \frac{d\kappa}{ds}$$

Invariant finite difference approximation:

$$\tilde{\kappa}_s(P_{i-2}, P_{i-1}, P_i, P_{i+1}) = \frac{\tilde{\kappa}(P_{i-1}, P_i, P_{i+1}) - \tilde{\kappa}(P_{i-2}, P_{i-1}, P_i)}{\mathbf{d}(P_i, P_{i-1})}$$

Unbiased centered difference:

$$\tilde{\kappa}_s(P_{i-2}, P_{i-1}, P_i, P_{i+1}, P_{i+2}) = \frac{\tilde{\kappa}(P_i, P_{i+1}, P_{i+2}) - \tilde{\kappa}(P_{i-2}, P_{i-1}, P_i)}{\mathbf{d}(P_{i+1}, P_{i-1})}$$

Better approximation (M. Boutin):

$$\tilde{\kappa}_s(P_{i-2}, P_{i-1}, P_i, P_{i+1}) = 3 \frac{\tilde{\kappa}(P_{i-1}, P_i, P_{i+1}) - \tilde{\kappa}(P_{i-2}, P_{i-1}, P_i)}{\mathbf{d}_{i-2} + 2\mathbf{d}_{i-1} + 2\mathbf{d}_i + \mathbf{d}_{i+1}}$$

$$\mathbf{d}_j = \mathbf{d}(P_j, P_{j+1})$$

Affine Joint Invariants

$$\mathbf{x} \rightarrow A\mathbf{x} + b \quad \det A = 1$$

Area is the fundamental joint affine invariant

$$\begin{aligned} [ijk] &= (P_i - P_j) \wedge (P_i - P_k) \\ &= \det \begin{vmatrix} x_i & y_i & 1 \\ x_j & y_j & 1 \\ x_k & y_k & 1 \end{vmatrix} \\ &= \text{Area of parallelogram} \\ &= 2 \times \text{Area of triangle } \Delta(P_i, P_j, P_k) \end{aligned}$$

Syzygies:

$$\begin{aligned} [ijl] + [jkl] &= [ijk] + [ikl] \\ [ijk] [ilm] - [ijl] [ikm] + [ijm] [ikl] &= 0 \end{aligned}$$

Affine Differential Invariants

Affine curvature

$$\kappa = \frac{3u_{xx}u_{xxxx} - 5u_{xxx}^2}{9(u_{xx})^{8/3}}$$

Affine arc length

$$ds = \sqrt[3]{u_{xx}} dx$$

Higher order affine invariants:

$$\kappa_s = \frac{d\kappa}{ds} \quad \kappa_{ss} = \frac{d^2\kappa}{ds^2} \quad \dots$$

Conic Sections

$$Ax^2 + 2Bxy + Cy^2 + 2Dx + 2Ey + F = 0$$

Affine curvature:

$$\kappa = \frac{S}{T^{2/3}}$$

$$S = AC - B^2 = \det \begin{vmatrix} A & B \\ B & C \end{vmatrix}$$

$$T = \det \begin{vmatrix} A & B & D \\ B & C & E \\ D & E & F \end{vmatrix}$$

Ellipse:

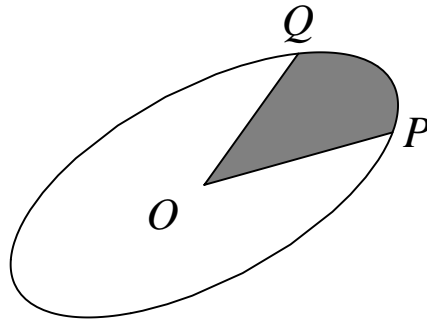
$$\kappa = (\pi/\mathbf{A})^{2/3}$$

$$\mathbf{A} = \pi \frac{T}{S^{3/2}} = \text{Area}$$

Affine arc length of ellipse:

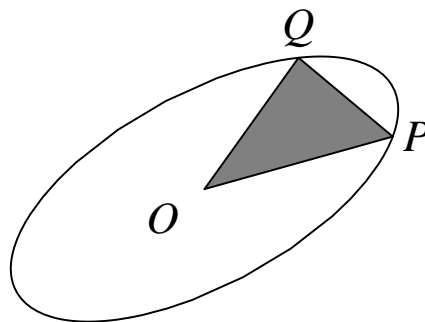
$$\begin{aligned} \int_P^Q ds &= \frac{T^{1/3}}{S^{1/2}} \arcsin \sqrt{\frac{-CT}{S^2}} \left(x + \frac{CD - BE}{S} \right) \Big|_P^Q \\ &= 2ST^{-2/3} \mathbf{A}(P, Q) \end{aligned}$$

$\mathbf{A}(P, Q) :$



Triangular approximation:

$\Delta(O, P, Q) :$



Total affine arc length:

$$\mathbf{L} = 2\sqrt[3]{\mathbf{A}} = -2\pi \frac{\sqrt[3]{T}}{\sqrt{S}}$$

Conic through five points P_0, \dots, P_4 :

$$[013][024][\mathbf{x}12][\mathbf{x}34] = [012][034][\mathbf{x}13][\mathbf{x}24]$$

$$\mathbf{x} = (x, y)$$

Affine curvature and arc length:

$$\kappa = \frac{S}{T^{2/3}}$$

$$ds = \text{Area } \Delta(O, P_1, P_3) = \frac{1}{2}[O, P_1, P_3] = \frac{N}{2S}$$

$$4T = \prod_{0 \leq i < j < k \leq 4} [ijk]$$

$$\begin{aligned} 4S = & [013]^2[024]^2([124] - [123])^2 + \\ & + [012]^2[034]^2([134] + [123])^2 - \\ & - 2[012][034][013][024]([123][234] + [124][134]) \end{aligned}$$

$$\begin{aligned} 4N = & - [123][134] \{ [023]^2[014]^2([124] - [123]) + \\ & + [012]^2[034]^2([134] + [123]) + \\ & + [012][023][014][034]([134] - [123]) \} \end{aligned}$$